Exhibit E





METROPOLITAN WEST ASSET MANAGEMENT, LLC Fance

WEST GATE ADVISORS, LLC on behalf of the advisory client(s) named below

Dated September 19, 2008 ***REVISED as of December 5, 2008*****

Notice of Calculation under ISDA Master Agreements and Related Arrangements

For convenience, this notice should be considered a complete restatement a id replacement of the prior Notices of Calculation, without the impact of obvicting the effective dates of those earlier notices.

Abbreviated MetWest or West Gate (Party	As listed on attached Exhibit A
B) client reference(s):	Editor A

Reference is made in this notice (this "Notice") to the following details concern ag various ISDA Master Agreements and related arrangements (the "Agreements")

Party A:	Lehman Brothers International (Europe) and/or Lehman Broth rs Special Financing Inc. and any ind all other Lehman Brothers affiliate; as applicable
Guarantors / Credit Support Providers:	Lehman Brothers Holdings Inc. (London Branch), Lehman Brothers Holdings Inc. and any and all other Lehman Brothers affiliates as applicable to the various Agreements (collectively, the "Lehman Parties")
Party B:	Metropolitan West Asset Manaş ement, LLC ("MetWest") or West Gate Advisors, LLC ("West Gate"), so lely as investment manager and agent for its clients listed on Exhibit A
ISDA Master Agreements and related Schedules:	Various dates, as may have been unended from time to time
Credit Support Annexes:	Various dates, as may have been mended from time to time

Notice is hereby given, with reference to and incorporation of, each at d all applicable notices filed (each dated on or about September 16-19, 2008) on behalf of each Party B named in this notice, as to the calculations required under Paragraph 6(d) of the ISE A Master Agreement, as those calculations are shown in Exhibit B. Such calculations were made as described in Paragraph 6(d) of the ISDA Master Agreement and have been prepared using the best information available under the circumstances. Exhibit B was further revised on 5 exptember 22, 2008 as indicated regarding MetWest Client 768 (SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund) based upon further information that became available. See Exhibit B for additional details. This amended Notice updates and corrects the calculation notices of September 19, 2008, September 22, 2008 and September 29, 2008 without obviatin; the effective dates of those Notices. Further review of the spreadsheets led to revisions in Exhibit B to correct formatting and clerical items related to the quotations. Exhibit B was further revised on October 9, 2008 to reflect additional information that became available with regard to he collateral for account West Gate Advisors, LLC account 1001.

Exhibit B was further revised on October 29, 2008 to reflect the termination of a failed General Motors (GM) bank participation loan trade (involving the AMENDED A ND RESTATED CREDIT AGREEMENT, dated as of July 20, 2006, among GENERAL MOTOR CORPORATION and other GM entities) originally affected with Lehman Brothers Holdin is Inc. on or about April 28, 2008 but never settled (despite numerous reasonable efforts) in Met West accounts 705, 706 and West Gate account 1002. The amounts claimed reflect the difference in the market price between Lehman's agreed upon price to purchase the loan and the price on the day these loans were resold (at a loss from the Lehman price point) to a willing and able of unterparty. Additional documentation regarding these trades is available upon request.

Exhibit B has been further updated to reflect additional information re ; arding the failed GM bank participation loan trade.

Accordingly, the prior information is being resubmitted. Exhibit B cortains a complete set of calculations (the new Bates Stamp numbers 1139-1163). These documents are attached to this notice, with each sheet of Exhibit B corresponding to a Party B listed of Exhibit A.

As additional information becomes available, further revisions may be provided in an ongoing effort to render an accurate accounting of events.

1. Effective Date of Termination.

The effective date of the notice and the termination for each transactic 1 was Tuesday, September 16, 2008 or Wednesday, September 17, 2008, as provided in all a plicable notices dated on or about September 16-19, 2008.

2. Defined Terms.

Capitalized terms not defined in this Notice shall have the meanings g ven to them in the Agreements.

3. Reservation of Rights.

To the extent that any funds are due to any of the Lehman Parties by a Party B as a result of the termination and close-out of a transaction involving that Party B, MetW st (or West Gate, as applicable), (to the extent it continues to have authority from that Party 3), will use reasonable efforts to make those funds available for payment to that Lehman Party upc 1 satisfactory resolution and written agreement of the amount owed; provided, however, hat MetWest (or West Gate, as applicable), and each such Party B will continue to have the right to apply any set-off or deductions permitted or required under applicable law or under co tractual rights.

Executed on the first date specified above.

METROPOLITAN WEST ASSET MANAGEMENT, LLC, on behalf of each applicable Party B named in this notice

Name and Title: Joseph D. Hattesohl

Chief Financial Officer

WEST-GATE ADVISORS, LLC.

on behalf of each applicable Party B named in this notice,

Name and Title: Joseph D Hattesohl

Chief Financial Officer

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Delivery information for this notice:

Allyson M. Carine Lehman Brothers 1271 Sixth Avenue 43rd floor New York, NY 10020 acarine@lehman.com Fax 646-758-4124

Jessica Laut Legal Lehman Brothers Fax (212) 419-2117

LEHMAN BROTHERS SPECIAL FINANCING INC

Confirmations Group

Facsimile: (+1) 646-885-9551 (United States of America)

Telephone: 212-320-0142 (Kathleen Harrison)

Lehman Brothers International (Europe) 25 Bank Street London E14 L5E ENGLAND Fax: 011-44-22-7102-2044

Lehman Brothers Special Financing Inc. c/o Lehman Brothers Inc. Corporate Advisory Division Transaction Management Group 745 Seventh Avenue New York, New York 10019

Attn: Documentation Manager

Telephone No.: (212) 526-7187

Fax: (212) 526-7672

Exhibit A

Schedule of Party B Entities

(All entities (and their affiliates) listed below, under one or more muster agreer ents with Metropolitan West Asset Management, LLC OR West Gate Advisors, LLC a :ting as investment manager)

Metropolitan West Low Duration Bond Fund (MetWest 701) Metropolitan West Total Return Bond Fund (MetWest 702) Metropolitan West Alpha Trak 500 Fund (MetWest 703) Metropolitan West Intermediate Bond Fund (MetWest 794) Metropolitan West High Yield Bond Fund (MetWest 705) Metropolitan West Strategic Income Fund (MetWest 706) Metropolitan West Ultra Short Bond Fund (MetWest 707) West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1 102) West Gate Mortgage Assets, L.P. (West Gate 1001) West Gate Leveraged Loan Master Fund, L.P. (West Gate 1004) Banner Health (System) (Met West 125)

Mayo Clinic (Met West 1601) San Diego Foundation (Met West 1430)

SEI Institutional Investments Trust - Core Fixed Income Fund (Met West 75b) SEE Institutional Investments Trust - Long Duration Fund (Met West 763) SET Institutional Investments Trust - Extended Duration Fund (Met West 164) SEI Institutional Managed Trust - Core Fixed Income Fund (Met Wes. 761) SEI Institutional Managed Trust - High Yield (formerly Met West 7:2)

Banner Health Retirement Income Plan (Met West 126) Mayo Clinic Master Retirement Trust (Met West 1607) Coinity Health Pension Plan (Met West 1611) Supervalu Inc. Master Investment Trust (Met West 127)

MWAM Opportunity Master Fund, B.V. (Met West 1005)

SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Incon e Fund (Met West 768)

Russell Institutional Investments, LLC -- Russell Core Bond Fund (former y known as Frank Russell Trust Company-Russell Common Trust Core Bond Fun I) (Met West 773)

Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)

Russell Strategic Bond Fund (formerly known as Russell Investment Coropany Fixed Income III Fund) (Met West 775)

Russell Investment Company MultiStrategy Bond Fund (Met West 7 6) Russell Investment Funds Core Bond Fund (Met West 777) 3

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Exhibit B

Calculations Pursuant to Paragraph 6(d) of the applicable ISDA Master Agr rement

Exhibit B

MetWest / West Gate - Summary All Accounts Lehman Termination - Revised 12/05/08

Act Name	Valuation			Net (Payable)
Ranner Health (Sustam) (Alex Mast 405)	Date	Total Market Value	Collateral Value*	Receivable
Commence of the Commence of Co	9/16/2008	(3,785,955.33)	(2,420,016.53)	(1 365 938 80)
126)	9/16/2008	(204,143.51)		(204 143 51)
127)	9/16/2008	(11,911,379.44)	(10 493 992 46)	(1 417 386 98)
	9/16/2008	(38,683,944,52)	The state of the s	(38 683 044 57)
02)	9/16/2008	(146,178,372.46)	The second secon	(146 178 372 46)
t de grant en	9/16/2008	(3,861,252.91)	The second secon	(3 861 252 91)
4)	9/16/2008	(2,620,984.85)	Total Color of the	(2 620 984 85)
(05)	9/16/2008	(1,630,765.70)	And the second s	(1.630.765.70)
The second of the second or an annual second o	9/16/2008	(26,712,271.15)	The state of the s	(26.712.271.15)
Committee Commit	9/16/2008	(7,514,669.99)		(7,514,669.99)
Julie rund (Met West 760)	9/16/2008	(40,289,085,29)		(40,289,085,29)
ne Fund (Met West 761)	9/16/2008	(23,138,492.35)	•	(23 138 403 35)
	9/16/2008	(1,900,643.61)	The state of the s	(1 900 643 61)
Section of the sectio	9/16/2008	7,568,232.39		7,568,232.39
SMF) US Fixed Income Fund	9/16/2008	(593,906.97)	(770,520.85)	176,613.88
The state of the s	9/16/2008	(347,779,56)	(549 652 58)	204 872 02
San Diego Foundation (Met Most 4.25)	9/16/2008	(922,606.75)	(275,000,00)	(647 608 75)
A second control to the second control to th	9/16/2008	(203,549.03)		(203 549 03)
	9/16/2008	17,671,568.45	16,214,163.22	1 457 405 23
wn as Kussell Investment	9/17/2008	(3,521,607.12)	•	(3,521,607.12)
ompany	9/17/2008	(5,310,064.11)	ı	(5,310,064.11)
und (Met West 776)	9/17/2008	(17,364,793.07)	THE CONTROL OF THE CO	(17.364,793.07)
1	00000	(1,700,636.72)	The second secon	(1,700,636,72)
e Boing Fund (formerly mmon Trust Core Bond	9/17/2008	(2,005,225.67)	•	(2,005,225.67)
Total	di meneralagiano de la gión per mano con que campandamente	(315,162,329.27)	1,704,980.80	(316,867,310,07)

* Negative collateral is client-owned collateral held at Lehman.

West 125)
(Met
(System)
Health
Banner

m		٢	Т-		15	al.	ੜ
Exhibit B				Accrued Interest Total Settle Amount	(3 697 644 40)		
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			Bloombarn Sattle Drice	ncipal Accr	2 913 648 121 \$	6.498 \$ (623 661 02) \$	17
			i i	Current Face Prin	10,295 \$ (6.498 \$	
			4	2005	10,295	6,498	
	Quotes / Sources		Settle Drice	2011	(583 009)	(95.981)	
	Quotes		Ricombero	600000000000000000000000000000000000000	(283,009)	(95.981)	
			Valuation	0119610	3/10/76	9/16/2008	
			Maturity	÷	т	2008-11-05	
		A STATE OF THE PERSON NAMED IN COLUMN TWO IS NOT THE OWNER. THE PERSON NAMED IN COLUMN TWO IS NOT THE OWNER.		04M - 11RPS // EH	0484 15000 0 0 0	DAM - IDENS (LEH)	
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*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

Hetropolitan West Asset Hanagement 1996 (Willie, Fower off, Storiet, Control of Control

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Exhibit B				e Amount	(204 442 E4)	110.01
				Total Sett	-	•
				Accrued Interest Total Settle Amount	681 \$ (192,627,25) \$ (11,516,26) \$	
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			# Of 1	6 0 0	681	
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	Quotes / Sources		Bloomberg	0000	(483,009)	
		Valuation		000000000	3/10/2008	
t 126)			Maturity	2000 4000	2000-10-03	
Banner Health Retirement Income Plan (Met West 126)			Description	SIRLB0004 4MO TRS S&P500/US0004M - 118PS / I EH) 2008 10 0	[a]	
Banner		Mervest	Swap ID	N K BOO	Grand Total	

\$ (204,143.51)	, s	. (204,143.51)
Total Swaps	Collateral	Total Collateral Value

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management TTE

(10,232,000.00) (261,992.46)

Prica 100.000 99.997

Par Amount (10,232,000) (262,000)

Assel Cash 313384G37

Total Swaps Collateral

\$ (11,911,379.44)

\$ (1,417,386.98)

NET SETTLEMENT AMOUNT

Total Collateral Value

\$ (10,493,992.46)

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Metropoutan West Asset Management

		Amount		1 600'000	(1,302,713,78)	6.431.251	(7 962 999 51)	(1 404 768 77)
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		8	100,000	S		3	980	8
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	JP Morgan	45.817	200	19.363	48.375	,	46 813	2.0
Morgan	Stanley	45.819	10 400	10.700	48.359		45.810	
	Bloomberg			***************************************		(175.785)		*
	Market	45 820	18.570	0000	20.00	,	45.820	

Exhibit B

Supervalu inc. Master investment Trust (Met West 127)

 Swap ID
 Description

 ABX600us5
 ABS CDS.WABX-HE.AAA 07-2 (LEH)

 ABX6000s8
 ABS CDS.WABX-HE.AA 06-2 (LEH)

 ABX6000s9
 ABS CDS.WABX-HE.AA 07-1 (LEH)

 STRI B0002
 1 VR THS PUSSELL 1000/US0003M -108PS (LEH)

 ABX600078
 ABS CDS.WABX-HE.AAA 07-2 (LEH)

 Grand Total
 Grand Total

Posibve Amount represents payment to MetWest portfolio. Final sottlement amount subject to ventication of collateral values.

Metropolitan West Low Duration Bond Fund (MetWest 701)

701

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Metropolitan West Asset Hanagement Affice Pate are been tree, \$10,00 ft # # East Asset Hanagement Asset Hanagement

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	Collateral Collateral Collateral Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT NET SETTLEMENT AMOUNT FOstive Amount represents payment to Metit/est portfolio Final settlemant amount subject to verification of collateral values.	Collateral Collateral Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT NET SETTLEMENT AMOUNT Positive Amount represents payment to Metitéral settlement amount subject to ventication of collateral values.										,					
• • •	Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT* **Fosieve Amount represents payment to MetWest porticino. Final settlement amount subject to verification of collateral values.	Total Collateral Value NET SETTLEMENT AMOUNT* **Fosilive Amount represents payment to Metivest porticino. Final settlemant amount subject to verification of collaiveral values.											otal Swaps				\$ (146,178,372.46
	Total Collateral Value NET SETTLEMENT AMOUNT **Fosibre Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.	Total Collaboral Value NET SETTLEMENT AMOUNT* \$ (146,178,372.46) Positive Amount represents payment to MetiVest porticiso. Final Settlement amount subject to ventication of collaboral values.											ollateral				
	Total Collabural Value NET SETTLEMENT AMOUNT Floative Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collaberal values.	Total Collateral Value NET SETTLEMENT AMOUNT \$ (146-178,372.46) Positive Amount represents payment to MetWest porticiso. Final settlement amount subject to verification of collateral values.															
	NET SETTLEMENT AMOUNT (\$ (1446,178,372.46) Positive Amount represents payment to MetWest porticiso. Final settlement amount subject to venfuation of collateral values.	NET SETTLEMENT AMOUNT (1446/178,372.46) Positive Amount represents payment to MetiVest porticiso. Final settlement amount subject to verification of collateral values.										-	otal Collatera	Value			
	NET SETTLEMENT AMOUNT [\$ [146,178,372,48] Positive Amount represents payment to MetWest portions. Final settlement amount subject to verification of collateral values.	NET SETTLEMENT AMOUNT (146,178,372,46) (10,178,372,46) (10,178,372,46) (10,178,372,46)															,
	Positive Amount represents payment to MetWest portforo. Final settlement amount subject to verification of collateral values.	Positive Amount represents payment to MetWest porticiso. Final settlement amount subject to verification of collateral values.										æ	IET SETTLEM	ENT AMOUNT	,		11
										Positive	Vmount repu	esents payme	ani to MetWesi	portfolio. Fina	i settiernani amou	nt subject to venficet	on of collateral values.
Positive Amount represents payment to MetWest porticio. Final settlement amount subject to venfication of colladeral values.																	

Metropolitan West Total Return Bond Fund (MetWest 702)

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Metropolitan West Asset Hanagement

Metropolit	Metropolitan West Alpha Trak 500 Fund (MetWest 703)	03)												Exhibit B	0
		The state of the s				Quotes /	Quotes / Sources								
														And the control of th	Γ
Swap in	Description		Valuation		Morgan	•		Мети							Τ
ABX600088	ABS CDS-W ABX: HE AA OR 2 // EUX	Matunty			Stanley .	JP Morgan CSFB		Lynd	Settle Price	* of Units	Current Face	Dring Charle	Account for contract		
ABX60095	ABS CDS-W ABY HE AAA 07.2 / EUX	C7-C0-04-07		18.570	18.569	18 563		,	18.570	300 000	000 000	C/244 300 001	שרה מפת וווופו	Total Settle Amount	
SWAPTBBLB		2030-02-03	8002/91/6	45 820	45.819	45.813		ŀ	45.820	500 000	200 000		33 77		न
SWAP505. B		C. C. C. C. C. C.	SET 10/2(X)B		(0.333)	·	(0.960.17)		(0.696)	(80) (80)	800 000	2000	77 707	*	
SWAP465LB	1975Y IMPLIED VOI SINAD A BERLA CLIERASI	10.10	W16/2008	·	6 139			5 750	5.945	310 000	340 000		Shahalifa Carana and San	4,805.51	Ħ
SWAP7161 B	TO VE ALL OTER COAL ALL ALL	81-91-7102	9/16/2006		8 772			8 500	25.68	2 000 000	000 000 0	C 074 01 0	*	5 18,428.57	
SWADARD D		2022-05-25	9/16/2008	ř	(0.328)		TOWN SH	A CONTRACTOR OF THE PARTY OF TH	2000	200,000	7 000 000	2,000,000 \$ 172,722,00	**************************************	\$ 172,722.00	۶
ABYCOOTT		2017-05-24	87.10/2008		9 670	+	7 × ×	0 500	(0.516)	CKAL CKX	2,000,000	\$ (6.257 DO)		\$ (6,257.00	9
TOO OO	ABS CUS W ABX-HE-888-07.2 (LEHMAN)	2038-01-25	8/16/2008	6.360	A 27E	0363		200	C9C-8	1,130,000	1,130,000	130,000 \$ 108,310.50		108 310 50	9
Waxauu13	ABS CDS-WABX-HE-BBB- 07.2 (LEHMAN)	2038-01-25	1	280	A 27E	ACC C			5.360	90,000	90,000	\$ (85,176.00)	\$ 275.00	\$ (84 901 00	ő
ABX600017	ABS COS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25		360	275.5	2.358	-		5.360	485,000	485,000	485,000 \$ (459,004.00)	1,48194	\$ (457 522 08	Ģ
AGY BOOK BY	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	40.500	2000 C		,	5.380	220,000	220,000	220,000 \$(208,208.00)	\$ 672.22	\$ (207.535.78	1
AGYEOOGA	ABS CUS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	Ł	10,500	10.500	200	•		10.500	155,000	155,000	\$(138,725.00)	\$ 181.87	\$ (138.543.13	1=
ADVANCAS	ABS CUB WABA-HE-AA 07-2 (LEH)	2038-01-25	Ŧ	10.500	10 500	200	1	1	0000	155,000	155,000	\$(138,725.00)	\$ 181.87	1138 543 13	15
A BY ROOM 72	ABS COS-W ABA-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10 500	-		2000	155,000	155,000	155,000 \$(138,725,00)	\$ 181.87	\$ (138.543.13	15
ABYRONT	ABS CUS WABATHE AA 06.2 (LEH)	2046-05-25	9/16/2008	18.570	18 569	18 567	1	1	0000	155,000	155,000		181.87	\$ (138,543,13	1=
ABYACCET	ABS CUS-W ABX-HE-AA 06-2 (LEH)	2046-05-25		18 570	18 569	10 523	1		18 570	965,000	865,000	\$(704.369.50)	\$ 89.86	\$ (704.279.64	14
ABYROCKO	ABS CUS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.810	200.07	1		18.570	435,000	435,000	\$(354,220.50)	\$ 45 19	\$ (354 175 31	=
ARXEDITO	ABS CDS W ABX HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45 819		,	45.820	1,500,000	1,500,000	500,000 \$(812,700,00)	\$ 696.67	\$ (812 003 33	16
Grand Total	IABO CUS-W ABA-HE-AAA 07.2 (LEH)	2038-01-25	9/16/2008	45.820	45.818	A5 813	1	†	45.820	150,000	150,000	\$ (81.270.00)	\$ 69.67	\$ (81,200,33	i i
				-		-	T	1	079.04	700,000	700,000	700,000 \$(379,260,00)	325.11	100 LLG 271) A	a

\$ (3,861,252,81)		(3,861,262.01)	
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT	

Positive Amount represents payment to MetWest portible. Final settlement amount subject to verification of colleteral values.

Metropolitan West Asset Hanagement स्थित Wilder हिल्ला स्थापन । इन्ह

-	MALIFORNIA MARIA					ð	Quotes / Sources	800,		***************************************						
			<u></u>							-						magnitude: 1 some a
MetWest Swap			Valuation		Moroan				1							
	Description	Maturity	Date	Markit	Stanley	JP Morgani Citibans	Carbana	CSFB	£003	Santa Price	# of that	Current Care	Drocere	A company of the property of the property of	Total C	
1	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48 350	48 359	48 375				090 89	750 000	750.000	100 000 Teels	Se se se se se	St. Otal Such	TO COLUMN
I	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18 570	18 569	18 563	,	Ì		25.01	250 030	250,050	-	•	~	10/,430 /3
	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48 360	48 359	4R 376			I	2000	200,000	200,000	•		*	KU3.543.03
ABX600095	ABS COS W ABX HE AAA O7 2 11 FHS	20.10.8505	9/15/2008	46 920	2000	4,4				10.00	3	300,004	2	3077	•	206,538.00
SWAP788LB	15 YR NO AMO OTHE V CALL TOP D T BO A CUIT	l	20070	070.04	40.018	45.613	,		٠	45 620	750,000	750.000	\$ (406.350.00)	۷,	•	406,001.67
1	CYCY MAN IED VOIL COLOR A CREW A COLOR	**************************************	2/2/202		(0.333)			(1.060)		(989.0)	390,000	380,000	\$ (264651)	:) \$	-	(2,646,51
7	EVEC M.D. IED U.C. COLOR CALL	31.01.7102	80.02/3.76		6 139]				3,5	5.945	2000	20.00	20 HELL 1		3	1 188 04
Ţ	OF THE WAY AND THE WAY	2017.05.18	9/16/200R		B 777				8 500	8 636	1 600 000	1 800 000	-	1		44.4
-	TO YILD STALL OF ILEHMAN	- indicate	9/18/2008		(0.328)			10.2981		10 3131	400 000	CON COP		- 11.	-	0 14
Т	STEY IMPLIED VOL SWAP 4.52375% (LEHMAN,	47.02/107	Se 10/2008		078 8	The second second second second	Constitution of the last of th	Commence of the Control of the Contr	10.50	3030	900 000	COLUMN TO THE PARTY OF THE PART		The second secon		2
SWAP547LB	T4.875 4/11 IRS R 5 4771 (LEHMAN)	2011-04-30	SUSCIPLIA				131 3	1		200	30,020	000,020	3 70	•	•	58,427.00
ABX600034 /	ABS CDS-W ABX-HE-AA 07.2 (1F14)	30 10 8500	S/4E/DOVE	40.500	100	-	20.43	0000		are c	000 979 000	826 000	\$ 45,585,39	9 3 14 134 40	•	59,719.78
4BX600059	ABS CDS W ABX HE AA 07.2 (I EH)	20.30 04.36	000000	300	3000	000 01	,	,	•	10.500	85,000	85,000	(76.075.00)	EZ 68 73	3 \$	(75.975.27
Γ	ABS CDS-W ABX-HE.AA 07.2 // EHA	CA-10-00-00	200000000000000000000000000000000000000	0000	0000	10.500			í	10 500	85,000	000'56	(85.025.00)	0) \$ 111.47	•	(84 913 53)
48X600063	ABS COS-W ARX HE AA 07.2 (I EH)	20.00.00.00	000000	200	005 01	10 500	,		,	10.500	95,000	35,000	(85,025,00)	0) \$ 111 47		(84 913 53
ABX600064	ABS CDS-W ABX-HE.AA 07.2 (LEW)	20.00.00	90,000,000	300	005.01	0000	,	,	,	10 500	95,000	95,000	(85 025 00)	5 111 47	\$	(84 913 53
48X600069	ABS CDS-W ABX-HE-AAA 07.1 (1 FH)	2037 00 26	000000000000000000000000000000000000000	36.00	0000	10 505			,	10.500	95,000	000/56	(95,025,00)	111 47	•	(84 913.53
ABX600072	ABS CDS-W ABX-HF AA OF.2 (LEH)	30 30 30 30	B 10/2/00	20.00	46.358	48.375			•	48 360	130,000	130,000	\$ (67 132 00)	2 15	5	(67 124 85
ABX600073	ABS CDS-W ABX-HE-AA D6-2 // FH)	20.46.05.9K	300000	075.01	A9C 9	19 363	•	,	·	18.570	795,000	795,000	\$ (647.368.50)	0) \$ 82.59	5	(647 285.91
ABX600099 /	ABS CDS-W ABX HE AAA 07-2 / FH	30 10 BOOK	0010000	0.270	600	263	,		·	18 570	400,000	400,000	(325 720.00)	0) \$ 41.56	-	1325.678.44
ABX600102 /	ABS COS-W ABX-HF-AAA 07-2 (I FH)	30 10 0000	200000000000000000000000000000000000000	070.0	40 619	45 813			·	45 820	100,000	100,000	\$ (54 180 00)	\$ 46 44	3	(54 133 56
Grand Total		C7-13-0007	07770												,	

\$ (2,620,984,85)	us		
Total Swaps	Collateral	Total Colleteral Value NET SETTLEMENT AMOUNT	

Hetropoldian West Asset Management 18 Sar W. Bridge B. Sugragid, S. Les Sarge et Commonda Matt.

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Metropolita	Metropolitan West High Yield Bond Fund (MetWest 705)	705)											Exhibit B
					σ	Quotes / Sources	**3	and the state of t					
			Vatuation										
MotWest ID	- 1	Maturity	Date	Markit	Stanley	JP Morgan Lynch		Settle Price	# of 1 losts	Current Face Docume	Procinal	Accepted Section	Total Settle America
SWAP505I B	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017 10 16	9/16/2008	,	6.139		952	5 945	120 000	120 000	7 177 6.8	1	Cold Sellie Amount
SWAP465LB		2017-05-18	8/16/2008		8.772		8 500	8 636	000 000 1	400,000	120 005 40		420006 40
SWAP452LB		2017-05-24	9/16/2008		9.670		005 6	9 585	580 000	280 000	AF 503 00		O# COS '07'
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2003	9.830	9.925	879.6	,	0200	\$25,000	525,000	00 200 COV		00.580.00
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	005.01	1	003.04	250,000	200 000			4 (2,019.30)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10.500	10 500	1	2020	38	000.00	١.	~ .	138,043.13
ABX600063	ABS COS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10 500	005 01		2000	185 000	200.00		10.00	128,043.13
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10 500	10 500	†	10 500	156 000	25,55	130 775 001	10 00	130,043.13
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48 360	48 359	48 375	1.	48 360	25.05	750,000		70 101	130,043.13
ABX6000/3	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563		18.570	750 000	750 000		27 77 92	\$ (840 £47 08)
BAL UUUUZ	GENERAL MOTORS CORP - LOAN FACILITY	2011-07-20 10/24/2008	10/24/2008				-						340 600 00
Crand lotal						-			-	Ž	Ţ		20 200 2

\$ (1,630,765,70)		\$
Total Positions	Colleteral	Total Collateral Value NET SETTLEMENT AMOUNT*

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

Hetropoldan West Asset Hanagement #1266 Vylvite - Bs. C. (1) Vylvite - P. C. (1) Vylvi

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08-13555-mg	Doc 3585-5	Filed 05/15/09	Entered 05/15/09 17:05:56	Exhibit F
		Pg 17 of	32	

Exhibs				Total Settle Amount	\$ (961,056.50)	(616,348.00)	(13,929.00)	\$ 84,682.02	1,054,712.50	1,381,776.00	(15,642.50)	319,180.60	[1,416,701.23]	(704,350.62)	(10,177,461.39)	(7,037,342,22)	(1,661,900,16)	(3.254.784.44)	(2 681 728 001	14 244 071 781	200 000	463 750 00	00 00 000	AN DOLLAR	(26.712.271.16)		•		(24,712,271,15)
				and kiterasi		85.00	٠	,			•		186 77	86.08	1,298.61	6,037.78	1 425 84	415.58	275.00	1 068 22	698 67	(36 300 00)			<u> = </u>]	-		5
				incipe.	0073	(\$16.400 CC)	٦	- 1	-	-	1	- 1	딕	(708 44:1 00	\$ (10,178,750.00)	(7,043,400,00) \$		_	(2,542,000,000 \$	(1 248 140 00) \$	1	\$ 00.050.06¥							
				Current Face		000 000			2,000,000				200,000			13,000,000	3,070,000	4,000,000	5,000,000	2,300,000 \$	\$ 000,005,1	3,960,000						Value	- Lengus - Le
				200 ONG	300	000000	00000	33333	0000000	30000	3000	30000	38	200.000	200000	13.000	3,070,000	4,000,000	2000 000	2,300,000	1,500,000	4,000,000			Total Positions		Collateral	Total Collectoral Value	
			0 the 0	AR 2CO	200	2000	2000	2000	\$/1 17	2000	0 505	015 84	72.0	18 577		200	45 620	16 370	99.380	45.820	45 620	87 625							
			Merrid	,	Ī		2,755	L	. 603	L	0 500]	1	1		1	•	-		ľ	97.375							
	Ources	-	C.S.F.B.	+-		0000	-	21 787		10 208				-			-	.	1	-	1	979 /8							
	Quotes / Sources	-	an Devices	_L		-				ŀ	ŀ			3	3	3	-			,	20 460	8							
		-	JP Morgan	J	5/E By 69	L	61	35	2	18		18.563	18.563	9 18.563	9 45.813	L	L	L	L	1	ļ								
		-	Morgan	L	48 359	(0.333)	8 139	20,565	8772	(0.328)	9670			18 569	45819	45.819				L	L								
			Mark		46 360	90	80	9										L	45 820		l								
	Ц		Valuation		_	_					_		_			_	9,16/2008	5 BV16/2008	9/16/2008	8416/2008	L	,-							
(9			Maturity	2037-08-25	2037-08-25	2022-08-04	2017-10-16	2017-08-05	2017-05-18	2022-05-25	2017-05-24	2046-05-25	20002	2048-05-25	2038-01-25	2038-01-25	2046-05-25	2037-06-25	2038-01-25	2038-01-25	2012-12-20	2011-07-26							
Metropolitan West Strategic Income Fund (MetWest 706)				ANS COS WARE HE AND OF (LEH)	L	Т	Т	Т	A 15 VP MC 3 MO OTE CO.	Т	THE CHE WAY AND A STORY A SECOND LECTHANN	Τ	Γ	T	Γ	Τ	Τ	Τ	Τ	Τ	Т	GENERAL MOTORS CORP - LOAN FACILITY							
Metropo		···	Merwest ID	ABX60094	SWAP7ARI R	SWAPCOK! B	SWAPG28	SWAP4651 B	SWAP7161 B	SWAP457	ARXROD072	ABX600073	ABX600074	A8X600075	ABX600078	ABX600082	ARXBOORS	ARXEOGO	ABXEOUTOS	S COUNTY	DOUG TA		2						

Positive Amount represents payment to Methrest portibles. Final sistement amount subject to verification of colleges at values

Metropolitan West Asset Management | 111, 540,000 ong Nilse of the Secondary of the Seconda

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						eanones eanones	COCICES								
MetWest			Valuation		Morgan	ď		Merril	Settle		Current		Account		
ABXEDONO.	Description	Maturity	Date		Stanley	Morgan	CSFB	Lynch	Price	# of Units	Face	Principal	Interest	Total S	Total Settle Amount
ABYAOODE	ABS COS-WABA-HE-AAA UV-1 (LEH)	2037-08-25	8/16/2008	48.360	48.359	48 375	*	,	48 360	2,500,000	2,500,000	\$ (1, 291, 000, 00)	\$ 137.50	_	11 290 862 50
ABYGOODA	ABO COS-WABA-HE-AAA 07-2 (LEH)	2038-01-25	8/16/2008	45 820	45.819	45 813	,	٠	45 820	800,000	800,000	800,000 \$ (433,440.00)	\$ 371.56		(433,068,44
		203/-08-25	8/16/2008	48 360	48 358	48.375	•	,	48.360	1,750,000	1,750,000	\$ (903,700,00)	\$ 96.25	-5	(903.603.75
ARXEDDO	ABS COS WAS US AA ST A STEE	2046-05-25	9/16/2008	18 570	18 569	18 563			18.570	3,000,000	3,000,000	3,000,000 \$ (2,442,900,00)	5		(2,442,588,33
ARXBOODS	APP COS W ABA-HE-AAA U/-1 (LEH)	2037-08-25	9/16/2008	48 360	48 359	48 375	•	•	48 360	1,000,000	1,000,000	\$ (516,400.00)	~s	5	(516.345.00
AD7881 D	SWAD789 IN 16 VO NO 9 NO STOLE CONTRACTOR	2038-01-25	9/16/2008	45.820	45819	45.813	,	٠	45 820	500 000	500,000	\$ (270 900 00)	2	5	(270 667 78
MPS051 B	SWAPEGE E GYEY MAD BETTON CHANGES SE A FORM	2022-06-04	9/16/2008	and an artist and artist artis	(0 333)	,	(1.060)	7	(0.696)	000,000	1,000,000	\$ (6.964.50)	5		(6.964.50
AP4651 R	SWAP465 R 5454 MAP IED VOL SMAP 3.05% (LETIMAN)	2017-10-10	9/16/2008		6.139	,	,	5.750	5.845	670,000	670,000	\$ 39,829.49	5		39.829.49
AP7461 B	SWAP7(6) P 14 VP NO 3 MO OTDI O CALL 7 16 15 11 11 11	201/05-18	9/16/2008		8.772	٠	•	8.500	8 636	3,600,000	3,600,000	\$ 310 899 60	v,	5	340,899.60
AP4521 R	SWAP4521 B 6747 Mai HE WALESTAND A ENGLE OF THE MAN	2022 05-25	9/16/2008		(0.328)	~	(0.298)		(0.313)	1,000,000	1,000,000	\$ (3,128,50)		\$	(3.128.50
K800059	ABXBOOKS ARE COS MADY UE AA 07 0 0 10		8/16/2008	·	9.670	·		9.500	9.585	1,350,000	1,350,000	\$ 129.397.50		3	129 197 50
X600050	ABX600060 ABS CDS-W ABX ME AA 07 2 (CEN)	2038-01-25	8/16/2008	10 500	10 500	10.500	,		10 500	265,000	285,000	\$ (237 175 00)	\$ 310.93	-	(236.864.07
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Motropolitan West Asset Management

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2038-01-25 9/56/2008 46 8/20 46 8/20 A6 8/12	2038-01-25 9/16/2008 46 820 46 819 45 813	2038-01-25 9/16/2008 46 820 46 819 45 813	2038-01.25 9/16/2008 46 820 46 819 45 813	2038-01.25 9/16/2008 46 820 46 813 45 820 2,250,000 8 1,219,050 00 8 1,045 00 5	2038-01-25 91/6/2008 46 820 46 813 	2038-01-25 94/6,2009 46 820 46 819 45 813	2038-01-25 94/6,2009 46 820 46 819 45 813	2038-01-25 94'6,2009 46 819 45 813	2.250,000 \$11,219,050 00 \$ 1,045 00 \$ 1	2238-01-25 9476,2009 46 819 45 813	2250 000 \$11219,050 000 \$ 1,045 00 \$	HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45 820	45.819	45.813				45 820	L	L		•		2 164 542 22
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Committee Comm	Charlest Control Contr	Company Comp	Control Cont	Control Color Control Color Control Color Colo	Company Comp							ž	Quotes / Sources	.040					THE RESIDENCE AND THE PROPERTY AND THE PROPERTY OF THE PROPERT	Manage Control and		
ASSISTEM WINDOWN CHEEN 2007-06-25 SINGLOOM 45.00	According to the control of the co	2009-01-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-	March Marc	Section Company Comp	Comparison of the control of the c		Description	Maturity	Valuation Date			 			Merni		e of Units	Current Face	Process	Accrued	Total S	ettle Amount
ASSESSION MARKET ANY OLIVIET CORD CO	100 100	NEW YORK STATE COLOR COL	March Marc	March Marc	March Marc	.	ABS CDS-W ABX-HE-AAA 07.2 (LEH)	2038-01-25	9/16/2008	_	ĝ	6			-		4,250,000	4,250,000	1	5		(2,300,676 11)
The Control of State of Stat	180 180	This continues with the continues of t	NEGUESA (12 12 12 12 12 12 13 13	NEGUES WINDOWN CASE 18 18 18 18 18 18 18 1	WART VALUE AND ALCOHOLOGY Control of the contro	1.	ABS CUS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48 360	48 359	48.375		,	,	48.360	3,000,000		1	5	-	(1,549,035.00)
VIETNOTINGS A STATE COLUMNING A STATE CO	Fig. 178 State Control Contr	Tricker Fig. 1 Tricker Trick	Victory Rich Reg 1,000 1	VINDOR R.S. ACT L.C. ACT	WAY FIRST CONTINUES OF STATES CONTINUE	.1.	ABS COS WASK-HE AAA OY 2 CEN	2037-08-25	9/16/2008	48 360	48 359	48.375	1	•		48.380	2,500,000	~	-	,,	-	(1,290,862.50)
VERTOWERS & A SETT CHAIN COLOR	VERTOWN RISE A SECTION 1 Control 1 C	VERTICATE RES A AZI (LEM) 2016-201 201	Wintow Rep P 4 40 (45)	Wintow Rich Particular China Chi	WHO PRINCE NOT A SECTION Control	.1-	17R2 YR IRS R 4 17 (FH)	20110-01-02	8007/01/8	42 820	45.819	45.813		•		45,820	1,000,000		•	8		(541,335.55)
VICTOR 1982 12 (1982)	VERY PRINTER A 18 EACH 10 10 10 10 10 10 10 1	Vivino de la company	VEX.PUT REPORT AL ALEGED 10 TO 1	VENTOR REPORT AND ACTIVE AND AC	VILLOW TIES OF 18 (LEP)	10	1YR10YR IRS P 4 9275 (I EH)	2019-08-03	0/18/2008		2000		/00 -	+	,	1,001	000.062.16	200 062 16		-+	•	851,057.50
15 TRY 20 TRY 10 TRY	15 CH No. 20 May CHECK CALL 7 ELEMAN 2010-20 1 C 250 1 C	1975 1975	1975 1975	15 15 15 15 15 15 15 15	1571 1572	15	1YR10YR IRS P 4 97 (LEH)	2019-06-11	9/16/2009	1	2000	1	2		1	(601 c)	17.480 000	12,480,000	•		s .	644,592.00
15 YM NO.2 Mode 15 Mod	15 FOR THE CANCE STATE CALL HE SEE THE CANCER STATE COLORS 15	15 FT NEW WINTER CHAIN 18 FT SHEET 18	15 FOR THE PARTY 1992 19	15 Tries	15 15 15 15 15 15 15 15	l _{eo}	1YR2 YR IRS R 4.38 (LEH)	Т	9/16/2008		30.00	+	1000	1	,	0.463)	000,000,0	20,000	-	-	*	(303,168 75)
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15 F W HZ ALL OLD STATE 15 F W HZ ALL OL	15 FY NEW COLOUR WENT COLOUR	1	Strict Name	State Compared C	Strict Health Control			2017-05-18	9/16/2008	·	8 772	1	1	1	202	A A A	0000000	20000000			4	140,063.38
ABS COS WARK-HE AND 72 LEH)	ABS COS WARK-HE-AND 072 LEM	State Color March Color March Color Colo	ASS CONTINUE CON	MSS CDW WARN-HE BBE 072 (LEMAN) 208-011-54 811-07-00 5-10-00-01 5-10-00-0	STATE WITHOUT NEW WITHOUT STATE ALL REMANDAL 19 19 19 19 19 19 19 1	a			9716/2008		(0.328)	The second second second second		(0.298)		(0.313)	4 500 000	1			•	AC 878 24
ABS COSWARKHEARD 10 2008-01:25 griegzone 1 5500 1 6	ASS COS WARK-IE-MAN 2200-128 9162209 6 3589 6 3595 6 1500 10500 1 1530	ASS COS WARKER ASS	ARS DES WARRIEGAND 21 ENABLY 2020 01.35 9.155	ASS CDBW AMENINGAMO 27500 00 15200 01 1520 01 1520 01 15200 01 152	ASS CDSWAMEN (EACH AND PT CENTED 125 BIFFERDON 6 589 6 575 5 559 7 10 500 7 10 500 7 10 10 10 10 10 10 10 10 10 10 10 10 10	ام	5Y5Y IMPLIED VOL SWAP 4 523/5% (LEHMAN)		9/16/2008		9.670			-	0.500	9 585	5 110 000	L	, ,	 -		440 701 KO
ABS COSWADER-HEA-AND 07 (LEH)	ABS COS-WARK-EACHO (LEFT) 2030 10.25 91 10.50 10	ANS COS-WARN-EA-AAO 72 (LEH) 2029 0.135 1 (1527)	ASS COS-W MARK-READ 1,029 01.55 1,020	ASS DESW AND ALCES A STATE OF THE PARTY	ASS CDF WARD Fig. 20 1-455 00 1-45	. 1	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)		8/16/2008	5.360	5375	5.359	1	1		5 360	2 250 000	2 250 000			+	12 122 K2K OO
ABS CDS-WABK-HE-AM-072 (LEH)	ABS COS W ARX-HEA-AND TELE)	ABS CDS-WARK-IE-AM 07.2 (LEH) 2008 01.153 9182009 10.500 10.500 10.500 10.500 11.255 000	ANS DIS WARK-LEAN OF LEMP 2038 01.25	ASS DIS-WARK-LEA-AND CLED- ASS DI 1950 1950	ASS COSS W ARRIFE CAND 2 (ESH) 2008 61.15 9 HINZDOR 10.500 14.5500	_ [ABS CDS-W ABX-HE-AA 07-2 (LEH)		9/16/2008	10.500	10.500	10.500			,	10.500	1 435 000	1 435 000	+		+-	(1 282 641 37
ABS CDS-WARK-HE-AND-72 (LEH) 2038-01-25 81/420208 10.500 10.500 10.500 10.500 10.500 1435.00	ABS COSW MARK-HE AND 72 (LEH)	ASS COS WARKHER AND CRITICAL ASS BATES ON 16 5500 16 5500	ABS COS WARK-HE-AND 07 (1EH) 2008-01.55 11 102000 10 500 14 25 000 14 25 000 14 25 000 15 1020	ASS CIGN WARK-REAR AND 72 [EI-H) 2028-01.25 17-20 165 00	ASS COS WARDT ALE HOLD 2008 6-11-55 10-10-20-11-55	_ .	ABS CDS-W ABX-HE-AA 07:2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500				10.500	1,435,000	1,435,000	+	5	+-	(1 282 641 27
ABS CDS-W ARX-HE-AA 07.2 (LEH)	ABS CDS-WARN-HE-AND 0.2 (LEH) 2008-01-25 Brita20200 10-500	ABS COS-WARK-RE-AND 074 (EH) 2028-01-25 Stratezione 10-5500 1-5500	ASS COS WARK-TREAMOND 145500 145500 145500 151204 151201 1512	ASS COS-W ABX-HE-AM-07-2 (EH)	ASS COS-WARD-TEACH ACT 12 12 12 12 12 12 12	_1.	ABS CUS-W ABX-HE.AA 07-2 (LEH)	2038-01-25	8/16/2008	10.500	10.500	10.500			,	10.500	1 435 000	1,435,000	-	.,	+-	(1 282 641 27)
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ABS CDS-WARK-HE-AAO 62 (LEH)	ABS CDS WARKHE AAAO 72 (LEH)	ABS COS-WARK-R-AMO 2 (LEH)	ABS COS WARNER AND OF 2 LEHY	ASS COS-WARN-RE-AMO 87 (LEH)	ABS COS WARK-IEAAN 07.2 (EH) 2004-05-55 91167200 15.570 18.580 18.545 15.575 18.597	_ _	ABS CUS W ABX-HE-AA 07.2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500				10 500	1,500,000	1 500 000			·	11 340 740 00
ABS CDS WABX-HE-AAA 07-2 (LEH)	ABS CDS WARX-HE-AAA 072 (LEH)	ABS CDS WARK-HE-AAM 07 2 (LEH)	ABS COS WARKHE AAN 07.2 (LEH)	ABS CDS WARK-HE-AAM 07.2 LEH	ASS COS WARK-HE-AM 072 (LEH)	1	ABS CUS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	16 563			•	18.570	3.015.000	3.015.000			-	12 454 801 28
Collateral Col	ABS CDS-W ABX-HE-AAA 07/2 (LEH)	ABS CDS WARK-HE-MAN 07.2 (LEH)	ABS CDS WARN-HE-AAA 07-2 (EH)	ABS COS WARK-HE-AAA 07.4 (LEH) 2046-01.25 9162000 18.570 18.590 18.500 18.590	ASS COS WARN-RE-AAN 072 (LEH)	1	ABS CUS-W ABX-HE-AA 08-2 (LEH)	2046-05-25	9/16/2008	18 570	18 586	18.563				18.570	1,510,000	1,510,000			+	(1 229 436 13)
ABS COS W ARX +TE AAA 07-2 (LEH)	ABS CDS.WARNERANDO.12 (LEH) 2038-01-25 9182008 45.819 45.819 -	ABS COS W ABX-HE AAA 07-2 (LEH) 2008-01-25 SH 8200 45 819 45 813 45 820 2,000,000 2,000,000 3,008-01-25 9 81278 3	A88 COS W ABX-HE-AAA 07.2 (Li-H)	A88 COS WARKHEAMONT (LEH) A38-01-25 WINDOOD 45 820 45 813 -	ASS COS WAXN-REAMON 0.2 (LEH)	1	ABS COS WAS US AAA OF A STORY	2046-05-25	9/16/2008	18 570	18.569	18.563	,		•	18.570	6,000,000		┿	s	-	(4,885,176.67
Collateral Col	Total Collateral Value Total Collateral Value Total Collateral Value 175,000 1,75	Total Swaps Collateral Total Collateral Total Collateral Total Collateral Total Collateral Total Collateral NET SETTLEMENT AMOUNT Fostbre Amount represents payment to Merivest portfolio Final settlement amount subject to verification of collateral Postbre Amount represents payment to Merivest portfolio Final settlement amount subject to verification of collateral	Total Swaps Total Swaps Collateral Total Collateral Total Collateral Total Collateral Positive Amount represents payment to MebMest pointbion Final settlament amount stubject to verification of collateral Positive Amount represents payment to MebMest pointbion Final settlament amount stubject to verification of collateral	Total Swaps Total Swaps Total Collisteral Value S Total Collisteral Value Fig. 1750 000 \$	Total Swaps Collateral Total Callateral Value Total Callateral Value Froutive Amount impresents payment to Merivest portrolle of Final settlement amount subject to wentfeabon of collateral Value Froutive Amount impresents payment to Merivest portrolle of Final settlement amount subject to wentfeabon of collateral Value	1	ABS COS WARK HE AAA A7 3 // EU	2038-01-25	9/16/2008	45 820	45.819	45.813				45.820	2,000,000		-		₩	(1,082,671.11
	Total Swapa Collateral Total Collateral Value Total Collateral Value RET SETTLEMENT AMOUNT **Positive Amount represents payment to MetWest portfolio Final settlement amount subject to verification of collateral values	Total Swaps Collateral Total Collateral Value Total Collateral Value Fostive Amount represents payment to MeMVest portfolvo. Final settlement amount subject to verification of collateral values.	Total Swapa Collateral Total Collateral Value Total Collateral Value 1	Total Swaps Collateral Total Collateral NET SETTLEMENT AMOUNT SETTLEMENT AMOUNT Positive Amount represents payment to MetWest portfolio Final settlement amount subject to verification of collateral values	Total Swaps Collisteral Total Collisteral Value NET SETTLEMENT AMOUNT For Settlement amount subject to verification of collisteral values **Positive Amount impressints payment to MeMvest porticulo. Final settlement amount subject to verification of collisteral values.	1		67-10-8602	BOOZ/DLAS	45.620	45.819	45.813	1			45.820	1,750,000		**	40	-	(947,337.22
	Collateral Goldateral Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT S (23,138,492) Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values	Collateral Collateral Total Collateral Value Total Collateral Value S	Collateral Collateral Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT STATEMENT AMOUNT Floative Amount represents payment to Metivest portfolio Final settlement amount subject to verification of collateral values	Collateral Collateral Total Collisteral Value Total Collisteral Value S (23,138,492. NET SETTLEMENT AMOUNT F (23,138,492. **Postive Amount represents payment to MenWest portfolio Final settlement amount subject to ventication of collateral values	Collateral Collateral Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT *** (22,138,492)** *** (22,138	l														And the second s		
[]	Total Collateral Value Total Collateral Value \$ (23 138 492	Total Collateral Value NET SETTLEMENT AMOUNT NET SETTLEMENT AMOUNT S (23,138,482.3) *Positive Amount represents payment to MetMest portfolio. Final settlement amount subject to verification of collateral values.	Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT S (23,138,492.35 'Positive Amount represents payment to MenVest portfolio Final settlement amount subject to verification of collateral values	Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT ST. (23,138,492.7 **Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.	Total Collateral Value Total Collateral Value NET SETTLEMENT AMOUNT S (23) 138,492. **Postive Amount represents payment to Metivest portfolio Final settlement amount subject to verification of collateral values.												Total Swaps					(23,138,492.35)
	Total Colisteral Value NET SETTLEMENT AMOUNT STATEMENT AMOUNT Posibve Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values	Total Colisteral Value NET SETTLEMENT AMOUNT S (23,138,492.3) **Positive Amount represents payment to MetMest portfolio. Final settlement amount subject to venfication of collegeral values.	Total Collateral Value NET SETTLEMENT AMOUNT* \$ (23,138,492.35) **Positive Amount represents payment to MetiVest portrolio Final settlement amount subject to venfication of collateral values	Total Colisteral Value NET SETTLEMENT AMOUNT \$\frac{23_138_492_2}{23_138_469_2}\$\$ "Positive Amount represents payment to MetWest portiolio." Final settlement amount subject to verification of colleteral values.	NET SETTLEMENT AMOUNT NET SETTLEMENT AMOUNT Floative Amount represents payment to Menivest portrolio. Final settlement amount subject to venfication of colleteral values.												Collateral				•	•
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	NET SETTLEMENT AMOUNT (\$ (23,138,492) Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values	NET SETTLEMENT AMOUNT (\$ 123,138,492.3) Postive Amount represents payment to MetWest portiolio. Final settlement amount subject to verification of collegeral values.	NET SETTLEMENT AMOUNT (23,138,492.35) Posibve Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collaboral values.	NET SETTLEMENT AMOUNT \$ (23,138,492.3) *Posibue Amount represents payment to MetWest portiolio Final settlement amount subject to verification of collateral values	NET SETTLEMENT AMOUNT (23,138,492.) Posibve Amount represents payment to Metivest portiolic. Final settlement amount subject to venfication of collaboral values.												lotal collate	rai vaiue			•	
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Metropolitan West Asset Management	- 100 mm (1985) 1987 (1985) 1985 (19	See

SEI Institul	SEI Institutional Investments Trust - Long Duration Fund (Met West 763)	Fund (Met \	Nest 763)										Ext	Exhibit B
					ð	Juotes / Sources	**							
MetWest Swap	4		Valuation		Morgan		Merrill			Current				ar endelinearen
<u></u>	Description	Maturay	Date	Markit	Stanley	JP Morgan Lynch	Lynch	Settle Price	# of Units	Face	Principal	Accrued interest	Total Settle Amount	iount.
SWAP505LB	SWAP505LB SYSY IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	8/16/2008	,	6.139		5.750	5.945	210,000	210,000	\$ 12,483.87		\$ 12	12.483.87
SWAP465LB		2017-05-18	9/16/2008		8 772	,	8.500	8 636	1,900,000	1 900 000	\$ 164,085.90		164	164.085.90
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	٠	9.670		9.500	9 585	1,060,000	1 060 000	\$ 101,601,00		101	101,601.00
ABX600029	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10.500	10.500	,	10.500	205,000	205,000	\$ (183,475.00)	\$ 240 53		183,234,47)
ABX600050	ABS CDS-WABX-HE-AA 07-1 (LEH)	2037-08-25	8/16/2008	9 930	9.925	9 938		9.930	1,005,000	1 005 000	\$ (905,203.50)	\$ 92.13	*	905 111 38)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500		10.500	305,000	305,000	-	\$ 357.87	\$ (272.	272 617 13
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10,500	10 500	,	10.500	305,000	305 000	\$ (272.975.00)	\$ 357.87	\$ (272.	(272,617,13)
ABX500063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	ľ	10.500	305,000	305,000	\$ (272.975.00)	357.87	\$ (272)	272 617 131
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	L	10.500	10,500	10,500	ŀ	10.500	305 000	305 000	\$ 1272 975 001	•	\$ 1973	272 617 111
Gramo Total													-	

(1,900,643.61)		. (1,900,643.61)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venification of collateral values.

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\$ 7,566,232,39		\$. 7,568,232,39
Total Swaps	Colleteral	Total Collateral Value NET SETTLEMENT AMOUNT

	_	Acc	rie.	8	47)	**	"	"	s	67	.,			-	.,	~	5
Ayy daganah assistantan dengan kecaman managan managan kecaman dagan dagan dagan dagan dagan dagan dagan dagan			Principal	5,467,475.00	8,582,500.00	5,677,989 78	127,216 58	319,535.70	199,368.00	(1,552,825.00)	(2.684,086.00)	\$ (921,850.00) \$	(921,850.00)	(921,850.00)	(921,850.00)	(516.400.00)	(5,862,250,00)
The second secon	_		Current Face P	65 000,000	125,000,000	53,225,000	2 140 000	3,700,000	2,080,000	1,735,000 \$	2,980,000	1,030,000	1,030,000	1,030,000	1,030,000	1,000,000,1	6.550,000
		Lack-New orbest	# of Units	65,000,000	125,000,000	53,225,000	2,140,000	3,700,000	2,080,000	1 735,000	2,980,000	1,030,000	1,030,000	1,030,000	1,030,000	000 000	6.550,000
		*****	Settle Price # of Units	8 411	9989	10.668	5 945	8 636	9 585	10 500	9 930	10 500	10.500	10 500	10.500	43 360	10 500
		Merrit	Lynch				5.750	\$ 500	9,500								
urces			CSFE	8 401	6.859	10.655							·	ī	·	,	
Quotes / Sources			Critianik	8 421	6.873	10 681	,		,	٠	,		٠			٠	1
		ο,	Morgan		,	,		,		10 500	9636	10.500	10 500	10 500	10 500	48 375	10 500
		Morgan	Stanley	1	٠	·	6 139	8.772	9 670	10 500	9.925	10 500	10 500	10.500	10 500	48 359	10 530
			Merks		٠	·	,			10 500	066.6	10 500	10 500	10 500	10.500	48.360	10.500
		Valuation	Cate	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	8/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008	9/16/2008
			Maturity	2026-12 04	2028-07-02	2027-03-02	2017-10-16	2017 05-18	2017-05-24	2038-01-25	2037-08-25	2038-01-25	2038-01-25	2038-01-25	2038-01-25	2037-08-25	2038-01-25
оли о дейманайлицийну польно ошнивших вет тогото адвежникай далганальника верхинальный				R 5 06 (LEHMAN)	R 4 925 (LEHMAN)	R 5 2325 (LEHMAN)	JED VOL SWAP 5 05% (LEHMAN)	LIED VOL SWAP 4 65% (LEHMAN)	MAN)	W ABX-HE-AA 07-2 (LEH)	WABX-HE-AA 07-1 (LEH)	W ABX-HE-AA 07-2 (LEH)	W ABX · HE · AA 07 · 2 (LEH)	W ABX-HE-AA 07-2 (LEH)	W ABX-HE-AA 07-2 (LEH)	W ABX-HE-AAA 0/-1 (LEH)	W ABX-HE-AA 07-2 (LEH)

Exhibit B

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Exhibit					Otal Settle Arne	\$ (387 258 75	** ***	19 100	77.5	697.711	09 62
					ACCIDED INTEREST TOTAL SOLDS ANDUNI	41.25	36 17	N. W.		To the same of the	
						(387,300,00)	# 100 00s TRE	A 372 49.	00 000 C4 F	* 100 00 C	73,804.50
				Custom Coon Depositors	ביייים ביייים	750,000	750 000 \$	470 000	000000	200 000 C	770,000
				Settle Page 1 politicals	2000	750,000	750,000	,	-	The second second	
				Settle Porce		48.360	48.360	(969-6)	8 636		9.585
	2		Memil	, vach				(3)	8.500	_	955.8
	Quotes / Sources			JP Morgan CSFB	-		.25	300		(0.298)	•
<u> </u>	ō		******	JP More	2000		8 359 48 375	0.333)		0.3289	9.870
It West 76		-	Morgan	Stanley	L	1	-	6.3	8	(0.3	8.6
Fund (Me			ç	Markit	000 87 800		20C 46 36C	908	308	EQ.	908
ed Income			Valuation	Date	GARMON	T	Ť	9/16/2008	+	+	\$/10/2008
MF) US FIXE				Matunty	12037-08-25	20 00 7500	C7-00 / C10	A172-(15-14	2017-05-18		12017-05-24
SEI Global Master Fund Pic and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)	AND THE RESERVE OF THE PROPERTY OF THE PROPERT			Description App. Co.	THE COUNTY AGY-TH- AND CY-1 (LET)	ABX600064 ABS COS-WABX-HF AAA 07.1 2 FLD	WAPTER B 14 VO NO LAS OTTO CASE DE CONTRACTOR	CANADA TANDA	SWAPTER HEVE ALL A MONTER COLL STATEMENT	WAPASS R SYSY INDIED SO SALES SALES	COO IN THE PART OF THE PROPERTY OF THE PROPERT
SEI Global I			MetWest Swap	ADYEOGOG	- CONTROL	ABX600094	SWAP788 B	SWAPASS	SWAP716	SWAP452	Grand Total

(583,906.97)	(770,520.85)	(770,520.85)	176,613.88
•	Price \$99.808 \$	•	
	Par Amount (772,000)		
	Asset 313588M36	rai Value	NET SETTLEMENT AMOUNT
Total Swaps	Collateral	Total Collateral Value	NET SETTLE

Positive Amount represents payment to MetWest porticle. Final settlement amount subject to ventication of collateral values.

Metropolitan West Asset Management All Ways (1933), Seed, and Change and Control of the Control

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														Exhibit B
						Quotes	Quotes / Sources							
WetWest Swap			Valuation		Morgan			Memil						
Description		Matunty	Date	Markil	Stanley	JP Morgan CSFB			Settle Price # of Units	# of Units	Current Face	Principal	Accrued interest	Total Settle Amount
SWAP4651 B 15757 IMPLIED VOL SWAP 4 65% (LEHMAN) 2017-05-18 916/2008	(P 4 65% (LE+(MAN)	2017-05-18	8/16/2008		8 772			8 500	8 836	2 000 000	2 000 000	\$ 172 722 00	4	
WAPTIELE 15 YR NO 3-MO QIRLY	CALL 7 16 (LE HMAN)	2022-05-25	8/16/2008		(0.328)		(0.298)	*	(6.313)	1 000 000	1 000 000	A 128 50	Water and the same of the same	#C7 E/
WAP452LB SYSY IMPLIED VOL SWA	UP 4 52375% (LEHMAN)	2017-06-24	8/16/2008		9670			0.50	9 585	250,000	250 000	23 982 50	5	23 942 50
BX600071 ABS CDS-W ABX-HE-AA	A 07-2 (LEH)	2038-01-25 9/16/2008	9/16/2008	45,820	45.819	45.813	<u></u>	-	45.820	1,000,000	1 000 000	\$ (541,800,00)	\$ 454 44	(5
stand lotal							-	***************************************				7		

Total Swaps					(347,779 56)
Collatera	Asset 38374L5S6 Cesh	Par Amount (4,900,000) (140,000)	Price 13.928 100.000		(409,652.58)
Total Collateral Value	rał Value				(549,652.58)
NET SETTLE	NET SETTLEMENT AMOUNT			•	201,873.02

ve Amount represents payment to West Gate. Final settlement amount subject to verification of costaleral value

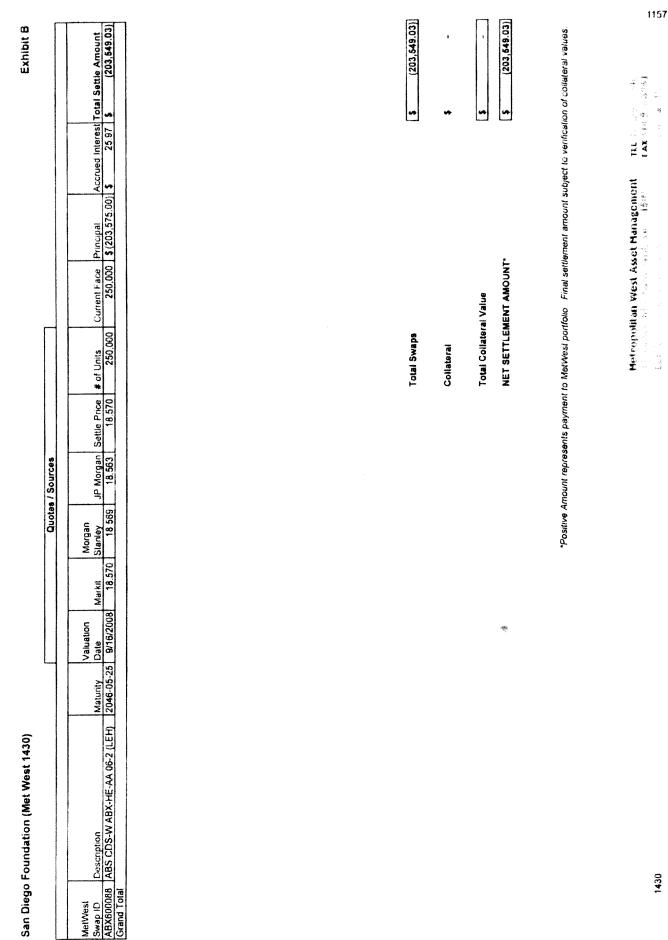
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				*		đ	Quotes / Sources	se 2				-	Valenta part de l'estat de l'esta			
				The second second second				de felle company administration of a defense of							-	
			Valuation	-	Morgan				Merril	-				Accreed		
MotWest ID	Description	Maturity	Date	Market	Stanley	JP Morgan	Deutsche (CSFB	Lynch	Settle Price # of Units	# of Units	Current Face Principal	Principal	interest	Ĭ	Total Settle Amount
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48 360	48.359	48.375			,	48 360	200,000	500,000	500,000 \$(258,200.00)	\$ (00	27.50	(258,172.50
ABX600095	ABS CDS-W ABX-HE-AAA 07.2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813				45.820	200,000	500,000	500,000 \$(270,900.00)	.,	232.22	(270,667.78
3WAP788LB	SWAP788LB 15 YR NC 3-MO OTRLY CALL IRS R 7 88 (LEH)	2022-06-04	9/16/2008		(0.333)			(1 060)	-	(0.696)	220,000	220,000	(1,532,19)	\$ (6)	•	(1,532.19)
SWAP505LB	SWAPSGSLB SYSY IMPLIED VOL SWAP 5 05% (LEHMAN)	2017.10.16	9/16/2008		6 139	٠		٠	5.750	5.945	350,000	350,000	\$ 20,806.45	5	•	20,806.45
SWAP92BLB	SWAP928LB 10 VR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008		20.565		ļ.	21 783	,	21 174	2,000,000	2,000,000	\$ 423,485.00	\$ 00		423,485.00
SWAP465LB	SWAP465LB SYSY IMPLIED VOI SWAP 4 65% (LEHMAN)	2017-05-18	9/16/2008		8.772		,		8 500	8.636	1 800 000	1,900,000	\$ 164 085 90	S O	•	164,085.90
SWAP716LB	SWAP7161.B 15 YR NC 3-MO OTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008		(0.328)	,		(0.298)		(0.313)	1,000,000	1,000,000	(3,128,50)	\$ (0)	-	(3,128 50
SWAP4521.B	SWAP452I B SYSY IMPLIED VOL SWAP 4:52375% (LEHMAN)	2017-05-24	9/16/2008	,	9.670	,			9.500	9 585	350,000	350,000	33,547,50	S O	-	33,547.50
ABX600072	ABS CDS-W ABX-HE-AA 08-2 (LEH)	2046-05-25	9/16/2008	18,570	18.569	18.563		i	,	18.570	285,000	285,000	285,000 \$(232,075,50)	Ç Q	29.61	(232,045.89)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	8/16/2008	18.570	18.589	18 563				18.570	000,004	400,000	400,000 \$(325,720,00)	\$ (0)	41.56	44(325,678.44
ABX600074	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	8/16/2008	18.570	18.569	18 563		,		18.570	400,000	400,000	(00,000 \$(325,720,00)	\$ Q	41.56	(325,678.44
ABX600078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813		·	,	45.820	860,000	860,000	\$ (465,948.00)	.,	399 42	(465,548.58
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	8/16/2008	45.820	45.819	45,813		,		45 820	50,000	20,000	(27,090.00)	\$ (00	23.22	(27,066.78
CDX800015	CDS-P CDX.NA HY.9 12/12 (LEHMAN)	2012-12-20	9/16/2008	,			87.750	87.625	87.375	87.625	1,000,000	990,000	\$ 122,512.50	**	(9,075.00)	113,437.50
BKL000027	GENERAL MOTORS CORP. LOAN FACILITY	2011-07-20 10/24/2008	10/24/2008												5	231,550.00

West Gate Advisors, LLC

Total Positions	suo:			~	(922,606.75)
Collateral	Asset	Par Amount (275,000)	Price 100.000	•	(275,000.00)
Total Collateral Value	eral Value				(275,000.00)
NET SETTL	NET SETTLEMENT AMOUNT	UNT			(647,606.75)

Positive Amount represents payment to West Gale. Final settlement amount subject to venfication of collateral values.



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Exhibit B

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MetWest Swan			Valuation									AND
QI.	Description	Maturity	Date	Citibank	CSFB	Settle Price # of Units	# of Units	Current Face Principal	Principal	Accrued Interest	Total S	Total Settle Amount
SWAP512LB	20YR IRS R 5 125 (LEH)	2027-11-21	9/16/2008	9.427	9.418	9.423	15,900,000	15,900,000	15,900,000 \$ 1,498,193.40		5	1,728,261.98
SWP530ZLB	l f	2028-02-29	9/16/2008	23.781	18.077	20.929	3,200,000	3,200,000	\$ 669,728.00	\$ (4,995.56)	\$ (6	664,732.44
SWAP507LB	2YR20YR IRS R 5 0725 (LEH)	2029-12-03	9/16/2008	6.330	6.322	6.326	11,000,000	L	11,000,000 \$ 695,882.00	9	5	695,882.00
SWP547LB	2YR20YR IRS R 5.47(LEH)	2030-02-22	9/16/2008	10.921	10.905	10.913	14,000,000	14,000,000	14,000,000 \$ 1,527,848.00		5	1,527,848.00
SWAP516LB		2037-11-21	9/16/2008	11.651	11.642	11.647	35,000,000	35,000,000	35,000,000 \$4,076,380,00	\$ 510,990.28	8	4,587,370.28
SWP507ZLB		2037-12-04	9/16/2008	17,309	17.371	17 340	6.000,000	6.000.000	6.000.000 \$ 1.040,400.00	\$ (6,563.97)	*	1,033,836.03
SWP4962LB	30 YR ZC R FIXED 4.965 (LEHMAN)	2038-01-25	9/16/2008	13.333	14.249	13.791	6,300,000	6.300,000	\$ 868,826.70	(26,950,00)	\$ 6	841.876.70
SWZL B0001	30YR ZC 5.135% (LEH)	2038-05-27	9/16/2008	7.413	19.513	13.463	24,500,000	24,500,000	24,500,000 \$ 3,298,410,50	\$ (42.071.94)	\$ 5	3,256,338,56
SWAP511LB		2040-12-03	9/16/2008	6.796	7.903	7.349	23,000,000	23,000,000	23,000,000 \$ 1,690,293,00	\$	5	1,690,293.00
SWP5235LB	4YR30YR IRS R 5.235 (LEH)	2041-12-24	9/16/2008	7.582	9.290	8.436	6,700,000	6.700.000	\$ 565,205,30	8	<u>~</u>	565,205,30
SWAP491LB	40YR IRS R 4.918 (LEH)	2047-11-29	9/16/2008	8.740	8.385	8.563	10,900,000	10 900 000 \$	\$ 934 632 61	\$ 145 291 55		1 079 924 16
Grand Total									1			

17,671,568.45	9,321,761.66 6,892,401.56	16,214,163.22	1 457 405 23
17,67	9,32	16,21	1.45
\$	~ ~	•	
	Price 108.645 108.371		
	Par Amount 8,580,000 6,360,000		
	Asset 31359MW41 912828GU8	rai Value	NET SETTLEMENT AMOUNT
Total Swaps	Collateral	Total Collateral Value	NET SETTLE

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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sell investment Grade Bond Fund (formerly known as Russell investment Company Fixed Income i Fund) (Met West 774)	erly known a	is Russell I	nvestmer	ıt Compan	y Fixed I	ncome I F	und) (Met	West 77.	~					Exhibit B
					Quotes	Quotes / Sources								
est Swap		Valuation		Morgan				Settle				Accrued	Tota	Total Settle
Swap Description	Maturity		Markit	Stanley	Lehman	Citigank	CSFB	Price	# of Units	Current Face	Principal	Interest	Amount	חשל
00081 ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47.000	47 000			47.000	1,000,000	1,000,000	\$ (00 000'089) \$	\$ 57.50	•	(529,942.50)
00085 ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45 070	45.070	45.070	[_	45.070	1,500,000	1,500,000	500,000 \$ (823,950.00) \$	\$ 72833	~	(823,221.67
30086 ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47 000	47.000	47.000			47 000	750,000	750,000	\$ (00 005 284 000 001	\$ 4313		(397,456.87)
30088 ABS CDS-WABX-HE-AA 06-2 (LEH)	2046-05-25	8/17/2008	18 230	18.230	18 230	,		18,230	1,200,000	1,200,000	200,000 \$ (981,240,00) \$	\$ 130.33		(981, 109.67
30094 ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47.000	47,000			47.000	1,000,000	1 000,000	1,000,000 \$ (530,000,00) \$	\$ 57.50		(529,942.50
30095 ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	·		45.070	1,000,000	1,000 000	(000 000 \$ (549,300 00)	\$ 485.56	5	(548,814.44)
	2011-06-03	9/17/2008	,	,		1,882	2 035	1 958	18,000,000	18,000,000	18,000,000 \$ 352,494.42	•	•	352,484,42
	2019-06-03	9/17/2008	,	,		(5.943)	(5.990)	(5.967)	4,390,000	4,390,000	4,390,000 \$ (281,933,74)	•	s	(261,933.74
7	2019-06-11	8/17/2008	,	,		(8.235)	(6.285)	(8.260)	1,950,000	1,950,000	1,950,000 \$ (122,069.77)			(122,069.77
	2011-06-11	9/17/2008				2.257	2.407	2 332	8,010,000	8,010,000	8,010,000 \$ 186,793,25			186,793.25
_	2011-06-13	9/17/2008	,	ī		2.425	2.571	2.498	5,990,000	6,990,000	5,990,000 \$ 149,841.58			149,641,58
	2019-06-13	8/17/2008			٠	(8.791)	(6.822)	(8.80€)	1,460,000	1,460,000	1,460,000 \$ (99,373,03)			(99,373.03
	2011-06-17	9/17/2008	ŧ	,		2.913	3.063	2 988	8,010,000	8,010,000	8,010,000 \$ 239,333,71		•	239,333.71
80010 17R10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	,			(7.984)	(8 016)	(8 000)	1.950,000	1,950,000	(950,000 \$ (156,005.89)		5	(156,005.89)

\$ (3,521,607.12)	•	\$	
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT	

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Exhibit B

						Quotes / Sources	Sources								
MetWest			Valuation		Moroan				Simos				7	1	Tate Cante
Swan ID	Swan Description	Materials	otec	*******	10000	-	,				:		2000	2	aniac
	Control of the contro	Walting	Calt	Mairi	Stanley	Lenman	Citibank	7	92	a Chits	Current Face	Procept	Interest	Amount	¥
ABX600081	ABS CDS-WABX-HE.AAA 07.1 (LEH)	2037.08-25	9/17/2008	47.000	47,000	47.000	,		47.000	1,300,000	1,300,000	(689,000,00)	\$ 74.75	s	(688 925 25)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45 070	,		45 070	2,000,000	2 000 000	\$ (1,098,600,00)	\$ 97111 \$	12	(1 097 628 89)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	8/17/2008	47 000	47,000	47 000	·	,	47 000	1 000 000	1 000 000	-	-	1	(529 942 50)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18 230		 - 	18 230	1,700,000	1 700 000	S			1 389 905 361
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47.000	47 000	,	 -	47 000	1 500 000	1 500 000				794 917 75
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45 070	45.070	45.070	,	 	45 070	2 000 000	2 000 000	\$ (1 098 800 DD)		. (1	11 047 628 891
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	,			1 882	2 035	1 958	18 000 000	18 000 000	C 462 494 42			352 404 43
SWFLB0002	1YR10YR IRS P 4 9275 (I FH)	2019.06.03	800077170				16 043/	1000	100	000000	200	100,100		•	70.00
SIAKE! DOODS	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	10.00.00	911118		,		(C#6)	(DAA.C)	() BB C	4,390,000	4,390,000	[\$ (261,933.74)		•	(261,933.74)
See Land	וואיסוא ואס א אל (וניה)	2019-06-11	8/17/2008	,		-	(6 235)	(8.285)	(6.260)	1,950,000	1,950,000	(122,069 77)	•	•	(122,069.77)
SWILBUUD	17H2 YR IRS R 4.38 (LEH)	2011-06-11	8/17/2008		,	*	2.257	2.407	2 332	8.010.000	8 010 000	\$ 186 793 25		5	186 793 25
SWFLB0007	1YR2 YR IRS R 4 4775 (LEH)	2011-06-13	9/17/2008			,	2 425	2.571	2 498	5 990 000	5 990 000	40 A41 58			40 644 59
SWFLB0008	1YR10YR IRS P 5 04 (LEH)	2019-06-13	9/17/2008	ľ	,		(6 791)	(6 822)	(R 80.8)	1 460 000	1 450 000	(50 373 03)		•	00 240 00/
SWFL B0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	8/17/2008				2000	2000	200	200	200,004	(00.00000000000000000000000000000000000	•	•	23,313,03
SWF1 B0010	IVRIOVE IRS P 4 10 / EH	20 40 04 47	0/47/2000				2.0.7	2002	2.300	000,010,0	8,010,000	1	•	^	239,333,71
Cond Total		11-00-01	B007777	-	,	,	(7.884)	(8.016)	(8,000)	1,950,000	1,850,000	(158,005.89)	•	·	(156,005.89)
Ciano logal															**************************************

\$ (5,310,064.11)		\$ (5,310,064.11)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Hetropolitan West Asset Management

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					***************************************	Quotes	Quotes / Sources						And the second s		
- ec			Valuation		Morgan				Saffie						Total Settle
	ption	Maturity		Markit	Stanley	Lehman	Citibank	CSFB		# of Units	Current Face Principal	Principal	Accr	Accrued interest Amount	Amount
	ABS CDS-W ABX-HE-AAA 07:1 (LEH)	2037-08-25	2037-08-25 9/17/2008	47,000	47 000	47.000			8	5,000,000	5,000,000	5,000,000 \$ (2,650,000.00)		287 50	\$ (2,649,712.50)
i	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	2038-01-25 9/17/2008	45.070	45.070	45.070	,		45.070	7,500,000	7,500,000	7,500,000 \$ (4,119,750.00)	750.00) \$	3.641.66	\$ (4,116,108,34)
7	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	2037-08-25 9/17/2008	47.000	47 000	47.000	,		47 000	3,500,000	3,500,000 \$	1	(1 855,000,00) \$	201.25	\$ (1.854.798.76)
- 1	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	2046-05-25 9/17/2008	18.230	18 230	18.230		,	18 230	6,000,000	6,000,000	\$ (4 906	(4 906 200 00) \$	65167	\$ (4.905.548.33
	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	2037-08-25 9/17/2008	47.000	47.000	47 000			47 000	4,000,000	\$ 000,000.4	1	(2, 120,000,00) \$	230.00	\$ (2,119,770.00
7	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	2038-01-25 9/17/2008	45.070	45.070	45.070	,	,	45 070	5,000,000	\$,000,000,8	1	(2,746,500,00) \$	2,427 78	\$ (2.744.072.22
SWFLB0001 1YR2 YR IR	1VR2 YR IRS R 4 17 (LEH)	2011-06-03	9/17/2008		,	•	1 882	2.035	1 958	63,720,000	63,720,000 \$	1	1 247 830 24 \$		\$ 1.247.830.24
SWFLB0002 1YR10YR IR	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	2019-06-03 9/17/2008	,	•	•	(5.943)	(2.990)	(5 967)	15,520,000	15,520,000	s	(926 016 32) \$,	\$ (926,016,32)
SWFLB0005 1YR10YR IR	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008		•		(6.235)	(6.285)	(6.260)	6.900,000	000,006,9	"	(431 939 19) \$		\$ (431 939.19)
SWF_B0006 17R2 YR IR	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	8/17/2008	,	•	,	2.257	2.407	2.332	28,330,000	28,330,000	~	660,655.76 \$,	\$ 650,655.76
SWFLB0007 1YR2 YR IRS R 4 4775 (LEH)	SR44775 (LEH)	2011-06-13	9/17/2008		•		2.425	2.571	2.498	21,300,000	21,300,000	5	532 114 48 \$,	\$ 532 114.48
	IS P 5.04 (LEH)	2019-06-13	8/17/2008				(6.791)	(6.822)	(6.806)	5,170,000	5,170,000	5	351 889 44) \$	ľ	\$ (351 889 44
	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	,			2.913	3 063	2 988	28 330 000	28 330 000	-	845 482 38 \$	-	S 845 482 18
SWFLB0010 IYR10YR IR	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008		,		(7.984)	(8.016)	(8,000)	8 900 000	8 900 000		(552 020 84) \$		\$ /562 020 B4

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

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Russell Investment Company MultiStrategy Bon

Russell Inv	Russell Investment Funds Core Bond Fund (Met West 777)	(Met West)	(77)											Exhibit B
						Quotes	Quotes / Sources							
MetWest			Valuation		Moreau				2000				Accessor	Total Cottle
Swap ID	Swap Description	Maturity		Markit	Stanley	Lenman	Cutbank	CSFB	Price	# of Units	Current Face	Princepal	Interest	Amount
ABX600081	ABS CDS-WABX-HE-AAA 07-1 (LEH)		2037-08-25 9/17/2008	47 000	47 000	47 000	,		47 000	400,000	400,000	400,000 \$ (212,000,00)	\$	23.00 \$ (211,977,00)
ABX600085	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	,		45.070	700,000	700,000	700,000 \$ (384,510.00)	\$	\$ (384,170,11)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	8/17/2008	47.000	47.000	47,000			47 000	500,000	\$ 000,003	\$ (265,000,00)	\$ 28.75	\$ (264,971.25)
ABX600088		2046-05-25	9/17/2008	18.230	18 230	18 230		,	18.230	600,000	\$ 000,009	\$ (490,820,00)	\$ 65 17	\$ (490,554.83)
ABX600094	- 1	2037-08-25	9/17/2008	47.000	000 25	47,000	,		47,000	350,000	350,000	350,000 \$ (185,500.00)	\$ 20 13	\$ (185.479.87)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	,		45.070	500,000	\$ 000,005	\$ (274 650 00)	\$ 242.78	\$ (274.407.22)
SWFL B0001	SWFLB0001 1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008		,		1.882	2.035	1.958	6.920.000	8 920 000 \$	1	~	\$ 135,514,52
SWFLB0002	SWFLB0002 1YR10YR IRS P 4 9275 (LEH)	2019-06-03	8/17/2008	,			(5.943)	(5.990)	(5.967)	1,690,000	1,690,000	1	\$	\$ (100.835.54)
SWFL80005	SWFLB0006 1YR10YR IRS P 4.97 (LEH)	2019-06-11	8/17/2008		٠		(6 235)	(6 285)	(6.260)	750,000	750,000	\$ (46,949.91)	5	\$ (46,949.91)
SWF180006	SWFLB0006 1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008		,		2 2 5 7	2.407	2.332	3,080,000	3,080,000	\$ 71.825.62		\$ 71.825.62
SWF-LB0007	SWFLB0007 1YR2 YR IRS R 4 4775 (LEH)	2011-06-13	8/17/2008	,			2.425	2.571	2.498	2,300,000	2,300,000	\$ 57 458 37		\$ 57.458.37
SWF1 B0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	٠	٠		(8.791)	(6.822)	(908)	560,000	560,000	\$ (38 115 68)	\$	\$ (38,115,68)
SWF LB0009	SWF LB0009 1YR2 YR IRS R 4.74 (LEH)	2011-06-17	8/17/2008	•			2 913	3.063	2.988	3.080,000	3.080.000	\$ 92 028 44		\$ 92.028.44
SWFLB0010	17R10YR IRS P 5.19 (LEH)	2019-06-17	2019-06-17 9/17/2008				(7.984)	(8.016)	(8)	750.000	\$ 000 05/	\$ (60,002,28)		\$ (60 002 26)
Contract of the contract of th								1						

\$(1,700,636,72)	· ·	\$ (1,700,636.72)
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to venfication of collateral values.

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-	And the second s	V		-	***************************************	-	Sources								
MetWest Swap			Valuation		Morgan				Settle						Total Settle
٥	Swap Description	Maturity	Date	Markit	Stanley	Lehman	Citibank	CSFB	Price	# of Units	Current Face Principal	Principal	Accrued	Accrued interest Amount	mount
ABX600081	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	8/17/2008	47 000	47,000	47 000		1	47 000	800,000	800,000	\$ (424,000.00)	\$ (00	46 00	(423,954.00
ABX600085	ABS CDS-W ABX-HE-AAA 07.2 (LEH)		2038-01-25 9/17/2008	45.070	45.070	45.070			45.070	1,250,000	1,250,000 \$	\$ (686,625,00) \$	\$ (00	606 94	(685,018.06
ABX600086	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47 000	47,000	,		47 000	900,000	000 009	\$ (318,000.00)	\$ (00	34.50	(317,965.50
ABX600088	ABS CDS-WABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	,	,	18.230	1,000,000	1,000,000	\$ (817,700.00)	\$ (00	108 61	(817,591.39
SWFLB0001	1YR2 YR IRS R 4 17 (LEH)	2011-06-03	9/17/2008				1.882	2.035	1.958	11,080,000	11,080,000	\$ 216,979.90	\$ 06	,	216,979.90
SWFLB0002	17R10YR IRS P 4 9275 (LEH)	2019-06-03	9/17/2008	٠	,		(5.943)	(2.890)	(5.967)	2,700,000	2,700,000	\$ (161,098.20)	\$ (02	,	(161,098.20
SWFL B0003	1YR2 YR IRS R 4 224 (LEH)	2011-06-10	9/17/2008		,		2.041	2.053	2.047	4,900,000	4,900,000	\$ 100,303.50	\$ 09	,	100,303.50
SWF1.B0004	1YR10YR IRS P 5 0515 (LEH)	2019-06-10	9/17/2008	,			(8.687)	(6.574)	(8.620)	1,200,000	1,200,000	\$ (79,441 50)	\$ (05		(79,441.50
SWFL B0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	,			(6.235)	(6.285)	(6.260)	1,200,000	1,200,000	\$ (75,119.86)	\$ (98	,	(75,119.86)
SWFL B0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008			,	2.257	2.407	2 332	4,930,000	4,930,000	\$ 114,967,63	63 \$		114,967.63
SWFLB0007	1YR2 YR IRS R 4 4775 (LEH)	2011-06-13	9/17/2008		ı	1	2.425	2.571	2.498	8,620,000	8,620,000 \$	\$ 215,343.98	\$ 86		215,343.98
SWFL B0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	٠	,		(8.791)	(6.822)	(8.806)	2,100,000	2,100,000 \$	\$ (142,933.81)	81) \$,	(142,933.81
SWFL B0009	1YR2 YR IRS R 4 74 (LEH)	2011-06-17	9/17/2008	ı			2.913	3.063	2 988	4,930,000	4,930,000	\$ 147,305.26	\$ 92		147,305.26
SWFL B0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008			,	(7.984)	(8 018)	(8)	1 200 000	1 200 000	\$ (98,003,62)	\$ 108	۱	CB 100 AP1

\$ (2,005,225.67)		\$ (2,005,225,67)	
Total Swaps	Collateral	Total Collateral Value NET SETTLEMENT AMOUNT*	

*Positive Amount represents payment to MetWest cortiolio. Final settlement amount subject to wardination of collisional values

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